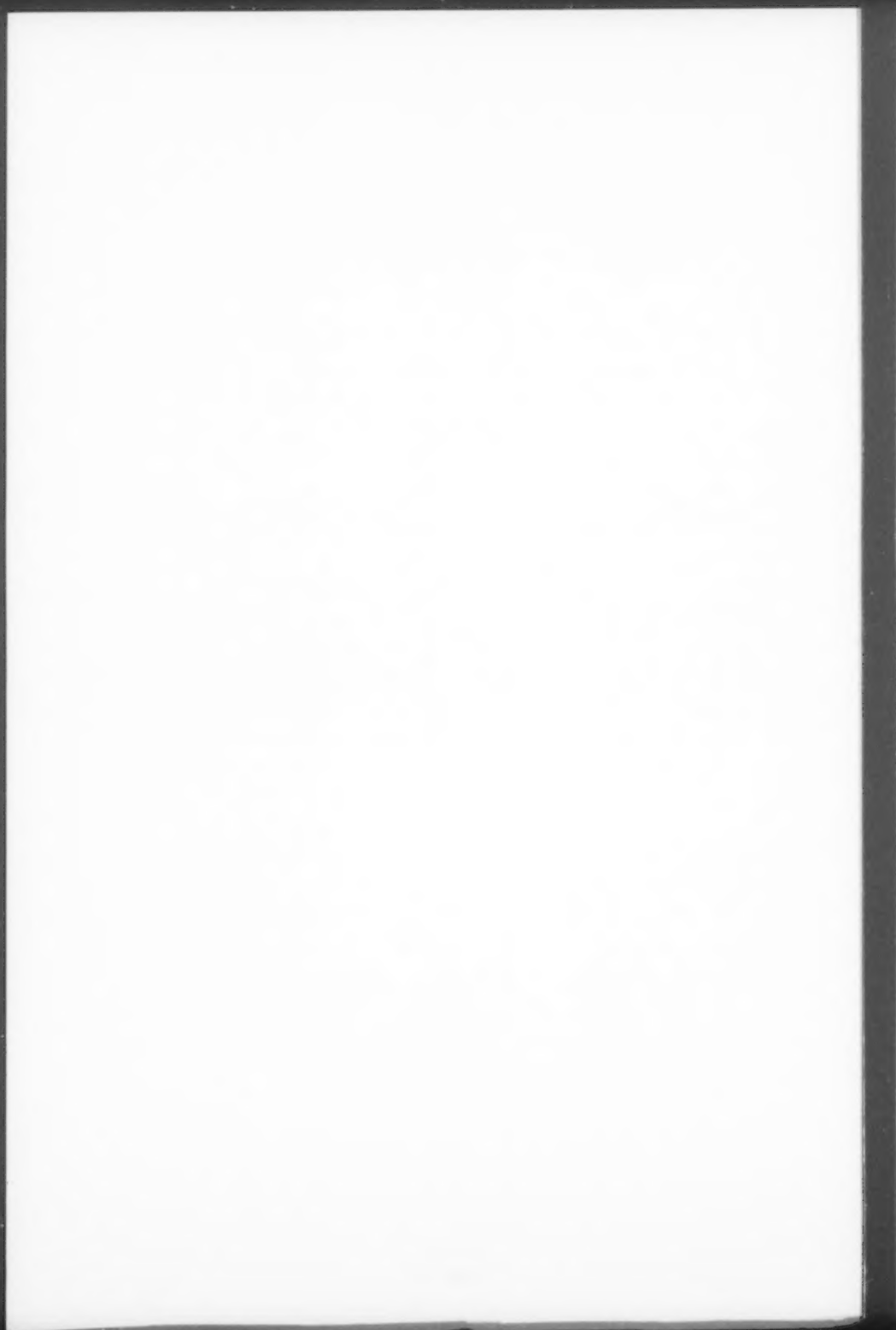




## Author Index to Volumes 21 and 22

- Alon-Brimer, Y., 22, 273  
Belsley, D.A., 21, 1, 22, 111  
Böhringer, C., 22, 75  
Borovkova, S., 22, 139  
Buchta, C., 22, 285  
Carrillo, S., 21, 153  
Chang, I-L., 22, 225  
Chen, B., 21, 45  
Chiarella, C., 22, 113, 213  
Chung, W., 21, 231  
Cincotti, S., 22, 255  
Craddock, M., 22, 113  
Cribari-Neto, F., 21, 277  
De Cesare, L., 22, 173  
Dehling, H., 22, 139  
De Peretti, C., 22, 187  
Di Liddo, A., 22, 173  
Eboli, M., 21, 87  
El-Hassan, N., 22, 113  
Fair, R.C., 21, 245  
Forcardi, S.M., 22, 255  
Foschi, P., 21, 3  
Fuller, J.D., 21, 231  
Gallegati, M., 22, 213  
Garcia-Sobrecases, F., 21, 137  
Gerding, E., 22, 39  
Gil-Alana, L.A., 22, 23, 65  
Hauser, S., 22, 273  
Herbert, R.D., 21, 203  
Holly, S., 21, 195  
Hornik, K., 22, 285  
Karatzoglou, A., 22, 285  
Kong, C., 22, 163  
Kontogiorghe, E.J., 21, 3  
Kooths, S., 21, 173  
Kyrtsov, C., 21, 257  
La Poutre, H., 22, 39  
Lawrenz, C., 21, 209  
Leisch, F., 22, 285  
Leombruni, R., 22, 213  
Li, J.X., 21, 23  
Marchesi, M., 22, 255  
Mehta, J.S., 22, 225  
Meyer, D., 22, 285  
Montoro-Pons, J.D., 21, 137  
Palestrini, A., 22, 213  
Pelloni, G., 21, 65  
Polasek, W., 21, 65  
Raberto, M., 22, 255  
Ragni, S., 22, 173  
Renkema, J., 22, 139  
Ringhut, E., 21, 173  
Ruocco, A., 22, 75  
Sadeh, A., 21, 125  
Shmilovici, A., 22, 273  
Starkweather, C., 22, 75  
Stemp, P.J., 21, 203  
Suárez, A., 21, 153  
Swamy, P.A.V.B., 22, 225  
Szeto, K.Y., 22, 163  
Tavlas, G.S., 22, 225  
Terraza, M., 21, 257  
Tulleken, H., 22, 139  
Turner, P., 21, 195  
Van Akkeren, M., 22, 1  
Van Bragt, D., 22, 39  
Weeks, M., 21, 195  
Westerhoff, F., 21, 209  
Wiegand, W., 22, 75  
Wilhite, A., 21, 107  
Winker, P., 21, 23  
Wu, Y.J., 21, 231  
Zadrozny, P.A., 21, 45  
Zarkos, S.G., 21, 277





## Subject Index to Volumes 21 and 22

- agent-based simulation, 22, 285
- aggregate employment fluctuations, 21, 65
- and dynamics, 22, 163
- artificial financial markets, 22, 255
- artificial intelligence, 21, 173
- asset price dynamics, 22, 213
- asset prices, 22, 255
- associative memory, 21, 87
- asymmetric adjustment, 21, 195
- autoregressive models, 22, 225
- autoregressive processes, 21, 153
  
- Bayesian networks, 21, 87
- belief updating, 21, 87
- bounded rationality, 21, 173
  
- C programming language, 21, 277
- C12, 22, 23
- C15, 22, 23
- C22, 22, 23
- calibration, 22, 113
- classified systems, 21, 137
- cointegration, 21, 195
- computable equilibrium, 21, 231
- computable general equilibrium models, 22, 75
- computational costs, 21, 87
- concomitants, 22, 225
- context tree, 22, 273
- cooperation, 21, 137
- corrected size-power curves, 22, 187
- correlation dimension, 21, 257
- customer loyalty, 21, 107
  
- decomposition methods, 21, 231
- design, 22, 285
- diffusion, 22, 139
- dynamic programming, 21, 125
  
- econometric simulation, 21, 23
- econophysics, 22, 255
- Efficient Market Hypothesis, 22, 273
- emergent organizations, 21, 107
- empirical-likelihood, 22, 1
- equilibrium relationship, 21, 195
- evolution, 22, 163
- evolutionary algorithms, 22, 39
- exchange rate theory, 21, 209
- expectation formation, 21, 173
- extended estimating equations, 22, 1
- Extreme Value Theory, 21, 153
  
- fairness, 22, 39
- forecasting, 21, 257
- forward shooting, 21, 203
- fractional integration, 22, 65
- fundamental solutions of PDE, 22, 113
- fuzzy systems, 21, 173
  
- game theory, 22, 39
- GARCH effects, 21, 257
- genetic algorithm, 21, 209
- genetic algorithms, 22, 213
- graphics, 21, 277
- green tax reforms, 22, 75
  
- heterogeneous agents, 22, 285
- heteroskedasticity, 21, 153
  
- imitation, 21, 137
- individual learning, 21, 137
- information costs, 21, 87
- innovation diffusion, 22, 173
- integral equations, 22, 113
- intersectoral labour re-allocation, 21, 65
- inverse problems, 22, 113

- Kalman filtering, 21, 125  
Kullback–Leibler information criterion, 22, 1  
Lagrange multiplier, 22, 1  
long memory, 22, 65, 187  
Lyapunov exponents, 21, 257  
Mackey–Glass equation, 21, 257  
market simulations, 22, 255  
marketing models, 22, 173  
matrix factorizations, 21, 3  
matrix programming language, 21, 277  
maximum likelihood estimation, 21, 277  
MaxVaR, 21, 153  
measurement-error biases, 22, 225  
mixture models, 21, 153  
Monte Carlo simulation, 21, 195, 277  
multi-agents, 22, 163  
multi-issue bargaining, 22, 39  
multiple attraction regions, 22, 139  
multiple bargaining opportunities, 22, 39  
noisy chaos, 21, 257  
non-linearities, 21, 65  
numerical approximation, 22, 173  
omitted-variable biases, 22, 225  
optimal control, 21, 245  
optimal control problem, 22, 173  
optimal taxation, 22, 75  
Ox, 21, 277  
P value plots, 22, 187  
panel data, 22, 225  
parametric and nonparametric bootstrap, 22, 187  
potential function, 22, 139  
price modelling, 22, 139  
product lifecycle, 21, 125  
production process, 21, 125  
pseudo-likelihood ratio tests, 22, 1  
quasi Monte Carlo, 21, 23  
rational expectations, 21, 245  
rational herding, 22, 213  
representative agent models, 21, 203  
reverse shooting, 21, 203  
risk analysis, 21, 153  
risk and uncertainty, 21, 125  
scheduling, 22, 285  
seasonality, 22, 65  
semiparametric models, 22, 1  
shooting methods, 21, 203  
Shortfall, 21, 153  
Simulated Annealing, 22, 173  
simulation environment, 22, 285  
social dilemma, 21, 137  
social learning, 21, 137  
software, 21, 173  
solving dynamic stochastic models, 21, 45  
specialization, 21, 107  
stability, 22, 163  
stochastic complexity, 22, 273  
stochastic simulation, 21, 245  
SURE model, 21, 3  
teaching of economics, 22, 75  
technical and fundamental trading rules, 21, 209  
tests, 22, 187  
time series, 21, 23  
trade networks, 21, 107  
trading behaviour, 22, 255  
trading strategies, 22, 255  
Turing machines, 21, 87  
value of information, 21, 125  
Value-at-Risk, 21, 153  
VAR-GARCH models, 21, 65  
vector autoregressive processes, 21, 3  
volatility clustering, 21, 257  
wealth distribution, 22, 255

